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(((725/42)!.CCLS.))	84

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L27: Entry 16 of 16 File: USPT Apr 25, 2000

US-PAT-NO: 6055491
DOCUMENT-IDENTIFIER: US 6055491 A

TITLE: Method and apparatus for analyzing co-evolving time sequences

DATE-ISSUED: April 25, 2000

INVENTOR-INFORMATION:

NAME	CITY	STATE	ZIP CODE	COUNTRY
Biliris; Alexandros	Chatham	NJ		
Faloutsos; Christos N.	Silver Spring	MD		
Jagadish; Hosagrahar Visvesvaraya	Berkeley Heights	NJ		
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Yi; Byoung-Kee	Greenbelt	MD		

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NAME	CITY	STATE	ZIP CODE	COUNTRY	TYPE CODE
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APPL-NO: 08/ 953578 [PALM]
DATE FILED: October 17, 1997

INT-CL: [07] G06 G 7/19

US-CL-ISSUED: 702/176; 702/179, 702/181
US-CL-CURRENT: 702/176; 702/179, 702/181

FIELD-OF-SEARCH: 702/176, 702/179, 702/181, 705/10

PRIOR-ART-DISCLOSED:

U.S. PATENT DOCUMENTS

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	PAT-NO	ISSUE-DATE	PATENTEE-NAME	US-CL
☐	5493516	February 1996	Broomhead et al.	364/553
☐	5586066	December 1996	White et al.	364/576
☐	5745383	April 1998	Barber	364/554

OTHER PUBLICATIONS

Kil et al., "Optimum Wiindow Size for Time Series Prediction", IEEE, Mar. 1997.

ART-UNIT: 287

PRIMARY-EXAMINER: Assouad; Patrick

ABSTRACT:

An analyzer system that analyzes a plurality of co-evolving time sequences to, for example, perform correlation or outlier detection on the time sequences. The plurality of co-evolving time sequences comprise a delayed time sequence and one or more known time sequences. A goal is to predict the delayed value given the available information. The plurality of time sequences have a present value and (N-1) past values, where N is the number of samples (time-ticks) of each time sequence. The analyzer system receives the plurality of co-evolving time sequences and determines a window size ("w"). The analyzer then assigns the delayed time sequence as a dependent variable and the present value of a subset of the known time sequences, and the past values of the subset of known time sequences and the delayed time sequence, as a plurality of independent variables. Past values delayed by up to "w" steps are considered. The analyzer then forms an equation comprising the dependent variable and the independent variables, and then solves the equation using a least squares method. The delayed time sequence is then determined using the solved equation.

23 Claims, 16 Drawing figures